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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	2025 On 03-February-22			Bond Future	155.32	155.4051	155.3177	155.4051	5,554.00
04/01/2022	2025 On 05-May-22			Bond Future	157.18	157.2731	157.1838	157.2731	164.00
04/01/2022	2025 On 04-August-22			Bond Future	157.52	157.6087	157.5181	157.6087	0.00
04/01/2022	2025 On 03-November-22			Bond Future	159.50	159.5937	159.5017	159.5937	0.00
04/01/2022	2029 On 03-February-22			Bond Future	114.60	114.1388	114.5983	114.1388	3,838.00
04/01/2022	2029 On 05-May-22			Bond Future	114.77	114.3098	114.7742	114.3098	591.00
04/01/2022	2029 On 04-August-22			Bond Future	116.20	115.7266	116.1966	115.7266	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	2029 On 03-November-22			Bond Future	116.43	115.9591	116.4349	115.9591	0.00
04/01/2022	2030 On 03-February-22			Bond Future	9.51	92.4537	9.5113	92.4537	82,785.00
04/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	48	0	48	0	0.00
04/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2294	3	2294	3	0.00
04/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	6649	7	6649	7	0.00
04/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1216	2	1216	2	1,000.00
04/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	1826	2	1826	2	0.00
04/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	784	1	784	1	0.00
04/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	760	1	760	1	0.00
04/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	3	0	3	0	101.00
04/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	64	0	64	0	1,000.00
04/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	1901	2	1901	2	950.00
04/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	807	1	807	1	0.00
04/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	693	1	693	1	0.00
04/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	224	0	224	0	0.00
04/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	590	1	590	1	0.00
04/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	342	1	342	1	950.00
04/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1981	2	1981	2	0.00
04/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1434	1	1434	1	101.00
04/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	2397	2	2397	2	0.00
04/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	1275	1	1275	1	0.00
04/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	1127	1	1127	1	0.00
04/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	413	0	413	0	0.00
04/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	299	0	299	0	8,000.00
04/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3591	3	3591	3	0.00
04/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	6086	5	6086	5	0.00
04/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3849	3	3849	3	0.00
04/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	1185	1	1185	1	0.00
04/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	1156	1	1156	1	0.00
04/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	440	0	440	0	101.00
04/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	755	1	755	1	0.00
04/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	6	0	6	0	1,000.00
04/01/2022	2030 On 05-May-22			Bond Future	9.73	93.5425	9.7264	93.5425	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	6622	7	6622	7	0.00
04/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3322	4	3322	4	0.00
04/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	346	0	346	0	200.00
04/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	420	1	420	1	1,800.00
04/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1068	1	1068	1	0.00
04/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	22	0	22	0	200.00
04/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3356	4	3356	4	0.00
04/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3391	4	3391	4	0.00
04/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2539	3	2539	3	0.00
04/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	68	0	68	0	1,800.00
04/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	157	0	157	0	1,073.00
04/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8509	8	8509	8	0.00
04/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	5105	5	5105	5	0.00
04/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4751	4	4751	4	0.00
04/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	1001	1	1001	1	0.00
04/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	1015	1	1015	1	200.00
04/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10803	10	10803	10	0.00
04/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6763	6	6763	6	0.00
04/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2986	3	2986	3	1,073.00
04/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	1029	1	1029	1	0.00
04/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	314	0	314	0	1,800.00
04/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1423	1	1423	1	1,073.00
04/01/2022	2030 On 04-August-22			Bond Future	9.96	90.6266	9.9583	90.6266	0.00
04/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	744	1	744	1	800.00
04/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1517	2	1517	2	0.00
04/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	221	0	221	0	800.00
04/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1537	2	1537	2	0.00
04/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1557	2	1557	2	0.00
04/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5578	6	5578	6	0.00
04/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	934	1	934	1	800.00
04/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3513	3	3513	3	0.00
04/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3543	3	3543	3	0.00
04/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8732	8	8732	8	0.00

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04/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3573	3	3573	3	0.00
04/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	5285	5	5285	5	0.00
04/01/2022	2030 On 03-November-22			Bond Future	10.18	91.7959	10.1817	91.7959	0.00
04/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2655	3	2655	3	0.00
04/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2632	3	2632	3	0.00
04/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2679	3	2679	3	0.00
04/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	3061	3	3061	3	0.00
04/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	3109	3	3109	3	0.00
04/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	3085	3	3085	3	0.00
04/01/2022	2032 On 03-February-22			Bond Future	9.97	92.8110	9.9681	92.8110	123,757.00
04/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	4	0	4	0	198.00
04/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	21	0	21	0	97.00
04/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	248	0	248	0	0.00
04/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5264	6	5264	6	0.00
04/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5524	6	5524	6	0.00
04/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	2947	4	2947	4	0.00
04/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	2994	4	2994	4	0.00
04/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1652	2	1652	2	0.00
04/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2529	3	2529	3	0.00
04/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	874	1	874	1	900.00
04/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1296	2	1296	2	100.00
04/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	311	0	311	0	210.00
04/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	2899	3	2899	3	0.00
04/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4029	5	4029	5	0.00
04/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	2852	3	2852	3	0.00
04/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	654	1	654	1	0.00
04/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	260	0	260	0	400.00
04/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	386	1	386	1	0.00
04/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6459	7	6459	7	0.00
04/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3381	4	3381	4	0.00
04/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	3979	5	3979	5	0.00
04/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	120	0	120	0	0.00
04/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	185	0	185	0	210.00

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04/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	17	0	17	0	210.00
04/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	6467	6	6467	6	0.00
04/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2561	2	2561	2	0.00
04/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1582	1	1582	1	198.00
04/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	1273	1	1273	1	900.00
04/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	269	0	269	0	0.00
04/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	115	0	115	0	97.00
04/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	260	0	260	0	0.00
04/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	243	0	243	0	198.00
04/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	340	0	340	0	400.00
04/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	2372	2	2372	2	0.00
04/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	2147	2	2147	2	0.00
04/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	878	1	878	1	0.00
04/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	658	0	658	0	97.00
04/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	252	0	252	0	0.00
04/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	38	0	38	0	400.00
04/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	46	0	46	0	900.00
04/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2610	2	2610	2	0.00
04/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	5028	4	5028	4	0.00
04/01/2022	2032 On 05-May-22			Bond Future	10.17	89.7574	10.1708	89.7574	20,406.00
04/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5366	6	5366	6	0.00
04/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5279	6	5279	6	0.00
04/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	705	1	705	1	780.00
04/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2104	2	2104	2	780.00
04/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2446	3	2446	3	993.00
04/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	5985	7	5985	7	0.00
04/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5105	6	5105	6	0.00
04/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5322	6	5322	6	0.00
04/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	638	1	638	1	0.00
04/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1775	2	1775	2	0.00
04/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	684	1	684	1	993.00
04/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	647	1	647	1	0.00
04/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	517	0	517	0	780.00

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04/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	2052	2	2052	2	0.00
04/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	4131	4	4131	4	0.00
04/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	629	1	629	1	0.00
04/01/2022	2032 On 04-August-22			Bond Future	10.38	90.7988	10.3818	90.7988	0.00
04/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7132	8	7132	8	0.00
04/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8358	9	8358	9	0.00
04/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2163	2	2163	2	0.00
04/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2189	3	2189	3	0.00
04/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2215	3	2215	3	0.00
04/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1094	1	1094	1	800.00
04/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	290	0	290	0	800.00
04/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	8507	8	8507	8	0.00
04/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4824	4	4824	4	0.00
04/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	3167	3	3167	3	0.00
04/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	3137	3	3137	3	0.00
04/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	588	1	588	1	0.00
04/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	781	1	781	1	800.00
04/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	3108	3	3108	3	0.00
04/01/2022	2032 On 03-November-22			Bond Future	10.59	87.8252	10.5944	87.8252	0.00
04/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3352	4	3352	4	0.00
04/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	3004	3	3004	3	0.00
04/01/2022	2033 On 03-February-22			Bond Future	113.65	114.3116	113.6527	114.3116	7,281.00
04/01/2022	2033 On 05-May-22			Bond Future	113.74	114.4024	113.7351	114.4024	2,121.00
04/01/2022	2033 On 04-August-22			Bond Future	115.14	115.8203	115.1446	115.8203	0.00
04/01/2022	2033 On 03-November-22			Bond Future	115.29	115.9734	115.2890	115.9734	0.00
04/01/2022	2037 On 03-February-22			Bond Future	10.69	84.8871	10.6945	84.8871	119,316.00
04/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	4913	6	4913	6	0.00
04/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	4801	6	4801	6	0.00
04/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	4857	6	4857	6	0.00
04/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	101	0	101	0	0.00
04/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	108	0	108	0	0.00
04/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	104	0	104	0	0.00
04/01/2022	2037 On 05-May-22			Bond Future	10.89	85.8869	10.8888	85.8869	11,855.00

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04/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6409	7	6409	7	0.00
04/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6314	7	6314	7	0.00
04/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6362	7	6362	7	0.00
04/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	716	1	716	1	0.00
04/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	736	1	736	1	0.00
04/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	726	1	726	1	0.00
04/01/2022	2037 On 04-August-22			Bond Future	11.09	82.6271	11.0948	82.6271	0.00
04/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2502	3	2502	3	0.00
04/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3446	4	3446	4	1,050.00
04/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4203	5	4203	5	0.00
04/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	719	1	719	1	50.00
04/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6369	7	6369	7	0.00
04/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2445	3	2445	3	0.00
04/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2473	3	2473	3	0.00
04/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3715	3	3715	3	0.00
04/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1366	1	1366	1	1,050.00
04/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3647	3	3647	3	0.00
04/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	7172	6	7172	6	0.00
04/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3681	3	3681	3	50.00
04/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	2245	2	2245	2	50.00
04/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2744	2	2744	2	0.00
04/01/2022	2037 On 03-November-22			Bond Future	11.29	83.6982	11.2896	83.6982	0.00
04/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3608	4	3608	4	0.00
04/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3671	4	3671	4	0.00
04/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3639	4	3639	4	0.00
04/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3517	3	3517	3	0.00
04/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3546	3	3546	3	0.00
04/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3490	3	3490	3	0.00
04/01/2022	2038 On 03-February-22			Bond Future	129.20	129.4499	129.2049	129.4499	6,104.00
04/01/2022	2038 On 05-May-22			Bond Future	130.76	131.0059	130.7574	131.0059	677.00
04/01/2022	2038 On 04-August-22			Bond Future	130.56	130.8143	130.5626	130.8143	0.00
04/01/2022	2038 On 03-November-22			Bond Future	132.21	132.4620	132.2068	132.4620	0.00
04/01/2022	2040 On 03-February-22			Bond Future	10.82	87.0469	10.8176	87.0469	90,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	659	1	659	1	2,000.00
04/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	5125	6	5125	6	0.00
04/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	5183	6	5183	6	0.00
04/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	5242	6	5242	6	0.00
04/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	126	0	126	0	0.00
04/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	122	0	122	0	0.00
04/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	117	0	117	0	0.00
04/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	2196	2	2196	2	0.00
04/01/2022	2040 On 05-May-22			Bond Future	11.01	88.0722	11.0063	88.0722	8,568.00
04/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	6522	7	6522	7	0.00
04/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	6572	8	6572	8	0.00
04/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	171	0	171	0	1,200.00
04/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	12356	13	12356	13	0.00
04/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	6622	8	6622	8	0.00
04/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1226	2	1226	2	1,200.00
04/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	4267	4	4267	4	0.00
04/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	769	1	769	1	0.00
04/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	169	0	169	0	1,200.00
04/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	779	1	779	1	0.00
04/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	8850	8	8850	8	0.00
04/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	790	1	790	1	0.00
04/01/2022	2040 On 04-August-22			Bond Future	11.21	84.5871	11.2060	84.5871	0.00
04/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	7582	9	7582	9	0.00
04/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	2661	3	2661	3	0.00
04/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	273	0	273	0	460.00
04/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1716	2	1716	2	460.00
04/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	2692	3	2692	3	0.00
04/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	2724	3	2724	3	0.00
04/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3761	3	3761	3	0.00
04/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	11193	10	11193	10	0.00
04/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	1188	1	1188	1	460.00
04/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3797	3	3797	3	0.00
04/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	5156	4	5156	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3833	3	3833	3	0.00
04/01/2022	2040 On 03-November-22			Bond Future	11.39	85.6841	11.3944	85.6841	0.00
04/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	3898	5	3898	5	0.00
04/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	3831	4	3831	4	0.00
04/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	3865	5	3865	5	0.00
04/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3799	3	3799	3	0.00
04/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3860	3	3860	3	0.00
04/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3829	3	3829	3	0.00
04/01/2022	2044 On 03-February-22			Bond Future	10.85	83.8515	10.8543	83.8515	59,709.00
04/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	5211	6	5211	6	0.00
04/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5092	6	5092	6	0.00
04/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5151	6	5151	6	0.00
04/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	131	0	131	0	0.00
04/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	135	0	135	0	0.00
04/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	126	0	126	0	0.00
04/01/2022	2044 On 05-May-22			Bond Future	11.03	84.8391	11.0335	84.8391	5,735.00
04/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	6614	8	6614	8	0.00
04/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	6513	7	6513	7	0.00
04/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	6564	8	6564	8	0.00
04/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	806	1	806	1	0.00
04/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	816	1	816	1	0.00
04/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	795	1	795	1	0.00
04/01/2022	2044 On 04-August-22			Bond Future	11.22	81.4417	11.2228	81.4417	0.00
04/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	2856	3	2856	3	0.00
04/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	2790	3	2790	3	0.00
04/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	2823	3	2823	3	0.00
04/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3722	3	3722	3	0.00
04/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3758	3	3758	3	0.00
04/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3687	3	3687	3	0.00
04/01/2022	2044 On 03-November-22			Bond Future	11.40	82.4980	11.4010	82.4980	0.00
04/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	3844	5	3844	5	0.00
04/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	3877	5	3877	5	0.00
04/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	3911	5	3911	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3852	3	3852	3	0.00
04/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3884	3	3884	3	0.00
04/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3915	3	3915	3	0.00
04/01/2022	2046 On 03-February-22			Bond Future	120.13	120.1200	120.1271	120.1200	15,506.00
04/01/2022	2046 On 05-May-22			Bond Future	119.68	119.6769	119.6834	119.6769	171.00
04/01/2022	2046 On 04-August-22			Bond Future	121.17	121.1603	121.1667	121.1603	0.00
04/01/2022	2046 On 03-November-22			Bond Future	120.77	120.7617	120.7680	120.7617	0.00
04/01/2022	2050 On 03-February-22			Bond Future	122.32	122.7826	122.3219	122.7826	9,280.00
04/01/2022	2050 On 05-May-22			Bond Future	123.79	124.2582	123.7914	124.2582	379.00
04/01/2022	2050 On 04-August-22			Bond Future	123.31	123.7831	123.3102	123.7831	0.00
04/01/2022	2050 On 03-November-22			Bond Future	124.86	125.3421	124.8631	125.3421	0.00
04/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	AL37 On 03-February-22			Index Future	806.67	810.3230	806.6700	810.3230	0.00
04/01/2022	AL37 On 05-May-22			Index Future	816.15	819.8530	816.1530	819.8530	0.00
04/01/2022	AL37 On 04-August-22			Index Future	825.96	829.7060	825.9610	829.7060	0.00
04/01/2022	AL37 On 03-November-22			Index Future	836.27	840.0640	836.2710	840.0640	0.00
04/01/2022	AL7T On 03-February-22			Index Future	926.28	932.6260	926.2770	932.6260	0.00
04/01/2022	AL7T On 05-May-22			Index Future	937.17	943.5950	937.1660	943.5950	0.00
04/01/2022	AL7T On 04-August-22			Index Future	948.43	954.9350	948.4290	954.9350	0.00
04/01/2022	AL7T On 03-November-22			Index Future	960.27	966.8560	960.2670	966.8560	0.00
04/01/2022	ALBI On 03-February-22			Index Future	820.19	827.2580	820.1910	827.2580	193.00
04/01/2022	ALBI On 05-May-22			Index Future	829.83	836.9870	829.8330	836.9870	29.00
04/01/2022	ALBI On 04-August-22			Index Future	839.81	847.0470	839.8050	847.0470	0.00
04/01/2022	ALBI On 03-November-22			Index Future	850.29	857.6210	850.2880	857.6210	0.00
04/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2022	ES33 On 03-February-22			Bond Future	11.42	78.8985	11.4169	78.8985	263.00
04/01/2022	ES33 On 05-May-22			Bond Future	11.65	76.0694	11.6545	76.0694	87.00
04/01/2022	ES33 On 04-August-22			Bond Future	11.90	76.9647	11.9025	76.9647	0.00
04/01/2022	ES33 On 03-November-22			Bond Future	12.15	74.2049	12.1543	74.2049	0.00
04/01/2022	ES42 On 03-February-22			Bond Future	11.89	77.6365	11.8888	77.6365	3,579.00
04/01/2022	ES42 On 05-May-22			Bond Future	12.11	74.3113	12.1125	74.3113	1,190.00
04/01/2022	ES42 On 04-August-22			Bond Future	12.34	75.1843	12.3396	75.1843	0.00
04/01/2022	ES42 On 03-November-22			Bond Future	12.57	71.9227	12.5708	71.9227	0.00
04/01/2022	GOVI On 03-February-22			GOVI	809.46	816.3370	809.4590	816.3370	989.00
04/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	167190	24	167190	24	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	167090	24	167090	24	0.00
04/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	166990	24	166990	24	0.00
04/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 05-May-22			GOVI	818.98	825.9380	818.9750	825.9380	0.00
04/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	307450	38	307450	38	0.00
04/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	307350	38	307350	38	0.00
04/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	307250	38	307250	38	0.00
04/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 04-August-22			GOVI	828.82	835.8650	828.8170	835.8650	0.00
04/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	95570	17	95570	17	0.00
04/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	95470	17	95470	17	0.00
04/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	95370	17	95370	17	0.00
04/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 03-November-22			GOVI	839.16	846.2990	839.1620	846.2990	0.00
04/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	187320	26	187320	26	0.00
04/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	187520	26	187520	26	0.00
04/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	187420	26	187420	26	0.00
04/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2022	IGOV On 03-February-22			Index Future	311.81	312.2080	311.8110	312.2080	482.00
04/01/2022	IGOV On 05-May-22			Index Future	315.55	315.9570	315.5540	315.9570	16.00
04/01/2022	IGOV On 04-August-22			Index Future	319.42	319.8310	319.4220	319.8310	0.00
04/01/2022	IGOV On 03-November-22			Index Future	323.48	323.8980	323.4840	323.8980	0.00
04/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
04/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.22	95.8100	4.2200	95.8100	0.00
04/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7550	4.2850	95.7550	0.00
04/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.60	95.4700	4.6000	95.4700	0.00
04/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.66	95.4100	4.6600	95.4100	0.00
04/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.1450	4.9350	95.1450	72.00
04/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.33	94.7500	5.3300	94.7500	0.00
04/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.88	94.2550	5.8750	94.2550	68.00
04/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.13	94.0150	6.1250	94.0150	0.00
04/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.42	93.7400	6.4200	93.7400	0.00
04/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.61	93.5650	6.6050	93.5650	75.00
04/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.77	93.4050	6.7650	93.4050	0.00
04/01/2022	R023 On 03-February-22			Bond Future	5.16	106.0665	5.1606	106.0665	16,417.00
04/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	85	0	85	0	0.00
04/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	90	0	90	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	94	0	94	0	0.00
04/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	178	0	178	0	0.00
04/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	184	0	184	0	0.00
04/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	190	0	190	0	0.00
04/01/2022	R023 On 05-May-22			Bond Future	5.28	103.4050	5.2846	103.4050	835.00
04/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	842	1	842	1	0.00
04/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	849	1	849	1	0.00
04/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	856	1	856	1	0.00
04/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	47	0	47	0	0.00
04/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	47	0	47	0	0.00
04/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	48	0	48	0	0.00
04/01/2022	R023 On 04-August-22			Bond Future	5.47	104.6308	5.4681	104.6308	0.00
04/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	432	0	432	0	0.00
04/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	436	0	436	0	0.00
04/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	440	0	440	0	0.00
04/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	118	0	118	0	0.00
04/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	120	0	120	0	0.00
04/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	121	0	121	0	0.00
04/01/2022	R023 On 03-November-22			Bond Future	5.84	102.0446	5.8418	102.0446	0.00
04/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	252	0	252	0	0.00
04/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	248	0	248	0	0.00
04/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	250	0	250	0	0.00
04/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	121	0	121	0	0.00
04/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	122	0	122	0	0.00
04/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	120	0	120	0	0.00
04/01/2022	R035 On 03-February-22			Bond Future	10.47	93.6440	10.4681	93.6440	103,053.00
04/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	37	0	37	0	683.00
04/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	327	1	327	1	280.00
04/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	8495	9	8495	9	0.00
04/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5401	6	5401	6	0.00
04/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	4896	6	4896	6	0.00
04/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	581	1	581	1	500.00
04/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	3851	5	3851	5	0.00

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04/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5120	6	5120	6	0.00
04/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	5740	7	5740	7	0.00
04/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	4784	6	4784	6	0.00
04/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	4840	6	4840	6	0.00
04/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	135	0	135	0	200.00
04/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	7657	9	7657	9	0.00
04/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	3743	5	3743	5	0.00
04/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4176	5	4176	5	0.00
04/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	846	1	846	1	1,600.00
04/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	1725	2	1725	2	0.00
04/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	1890	3	1890	3	0.00
04/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	625	1	625	1	200.00
04/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	819	1	819	1	0.00
04/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1653	1	1653	1	500.00
04/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1984	1	1984	1	0.00
04/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	2072	2	2072	2	0.00
04/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	815	1	815	1	200.00
04/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1614	1	1614	1	0.00
04/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	202	0	202	0	1,600.00
04/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	14	0	14	0	280.00
04/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3780	3	3780	3	0.00
04/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	107	0	107	0	0.00
04/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	111	0	111	0	0.00
04/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	59	0	59	0	683.00
04/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	89	0	89	0	200.00
04/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	74	0	74	0	500.00
04/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	164	0	164	0	200.00
04/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	725	0	725	0	683.00
04/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	103	0	103	0	0.00
04/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	217	0	217	0	280.00
04/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	7	0	7	0	1,800.00
04/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2751	2	2751	2	0.00
04/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	5204	4	5204	4	0.00

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04/01/2022	R035 On 05-May-22			Bond Future	10.66	90.2686	10.6633	90.2686	8,926.00
04/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6521	7	6521	7	0.00
04/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11412	12	11412	12	0.00
04/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	2883	3	2883	3	0.00
04/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6424	7	6424	7	0.00
04/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6472	7	6472	7	0.00
04/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2530	3	2530	3	1,200.00
04/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	2175	2	2175	2	0.00
04/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	631	0	631	0	0.00
04/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	639	1	639	1	0.00
04/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1906	2	1906	2	1,200.00
04/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	157	0	157	0	1,200.00
04/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	622	0	622	0	0.00
04/01/2022	R035 On 04-August-22			Bond Future	10.87	91.3138	10.8685	91.3138	0.00
04/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	3951	5	3951	5	0.00
04/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8395	9	8395	9	0.00
04/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2066	2	2066	2	400.00
04/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2651	3	2651	3	0.00
04/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2592	3	2592	3	0.00
04/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2622	3	2622	3	0.00
04/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	672	1	672	1	100.00
04/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2363	3	2363	3	0.00
04/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	370	0	370	0	400.00
04/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	9121	8	9121	8	0.00
04/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3774	3	3774	3	100.00
04/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	7289	7	7289	7	0.00
04/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	4168	4	4168	4	0.00
04/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3473	3	3473	3	0.00
04/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3506	3	3506	3	0.00
04/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2375	2	2375	2	100.00
04/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	3441	3	3441	3	0.00
04/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	892	1	892	1	400.00
04/01/2022	R035 On 03-November-22			Bond Future	11.07	88.0167	11.0744	88.0167	0.00

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04/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	3759	4	3759	4	0.00
04/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	3727	4	3727	4	0.00
04/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	3790	4	3790	4	0.00
04/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	3344	3	3344	3	0.00
04/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	3398	3	3398	3	0.00
04/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	3371	3	3371	3	0.00
04/01/2022	R186 On 03-February-22			Bond Future	8.05	111.5845	8.0547	111.5845	69,863.00
04/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	21	0	21	0	0.00
04/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	23	0	23	0	0.00
04/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	24	0	24	0	0.00
04/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	3251	3	3251	3	0.00
04/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	3293	3	3293	3	0.00
04/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	3335	3	3335	3	0.00
04/01/2022	R186 On 05-May-22			Bond Future	8.28	112.8980	8.2823	112.8980	4,514.00
04/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2301	3	2301	3	0.00
04/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3149	4	3149	4	0.00
04/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1517	2	1517	2	0.00
04/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	1602	2	1602	2	454.00
04/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	765	1	765	1	435.00
04/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1496	2	1496	2	0.00
04/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	53	0	53	0	3,600.00
04/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	3893	4	3893	4	0.00
04/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1538	2	1538	2	0.00
04/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1184	1	1184	1	454.00
04/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	326	0	326	0	3,600.00
04/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	194	0	194	0	435.00
04/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	4264	4	4264	4	0.00
04/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	3569	3	3569	3	0.00
04/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1750	1	1750	1	0.00
04/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	1389	1	1389	1	0.00
04/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	402	0	402	0	454.00
04/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	6438	6	6438	6	0.00
04/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	1426	1	1426	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	2376	2	2376	2	0.00
04/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	1334	1	1334	1	0.00
04/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	1407	1	1407	1	0.00
04/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	578	0	578	0	454.00
04/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	893	1	893	1	4,035.00
04/01/2022	R186 On 04-August-22			Bond Future	8.53	108.9365	8.5303	108.9365	0.00
04/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1199	1	1199	1	0.00
04/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1183	1	1183	1	0.00
04/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	152	0	152	0	3,600.00
04/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1215	1	1215	1	0.00
04/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5118	6	5118	6	0.00
04/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	930	1	930	1	3,600.00
04/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	566	0	566	0	3,600.00
04/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	2651	2	2651	2	0.00
04/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	6236	6	6236	6	0.00
04/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	3092	3	3092	3	0.00
04/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	2695	2	2695	2	0.00
04/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	2673	2	2673	2	0.00
04/01/2022	R186 On 03-November-22			Bond Future	8.79	110.3337	8.7875	110.3337	0.00
04/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	1803	2	1803	2	0.00
04/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	1769	2	1769	2	0.00
04/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	1786	2	1786	2	0.00
04/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	2661	2	2661	2	0.00
04/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	2679	2	2679	2	0.00
04/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	2642	2	2642	2	0.00
04/01/2022	R197 On 03-February-22			Bond Future	321.81	321.8099	321.8107	321.8099	1,132.00
04/01/2022	R197 On 05-May-22			Bond Future	325.68	325.6776	325.6767	325.6776	237.00
04/01/2022	R197 On 04-August-22			Bond Future	321.34	321.3433	321.3420	321.3433	0.00
04/01/2022	R197 On 03-November-22			Bond Future	325.39	325.3911	325.3893	325.3911	0.00
04/01/2022	R202 On 03-February-22			Bond Future	248.18	248.6449	248.1802	248.6449	7,695.00
04/01/2022	R202 On 05-May-22			Bond Future	251.16	251.6333	251.1615	251.6333	413.00
04/01/2022	R202 On 04-August-22			Bond Future	249.83	250.3059	249.8280	250.3059	0.00
04/01/2022	R202 On 03-November-22			Bond Future	252.97	253.4583	252.9742	253.4583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R209 On 03-February-22			Bond Future	10.44	72.3935	10.4437	72.3935	20,296.00
04/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3415	4	3415	4	0.00
04/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3321	4	3321	4	0.00
04/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3368	4	3368	4	0.00
04/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	163	0	163	0	0.00
04/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	169	0	169	0	0.00
04/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	158	0	158	0	0.00
04/01/2022	R209 On 05-May-22			Bond Future	10.62	70.1047	10.6195	70.1047	5,396.00
04/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5069	6	5069	6	0.00
04/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7378	8	7378	8	0.00
04/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5028	6	5028	6	0.00
04/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	360	1	360	1	8,525.00
04/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2455	3	2455	3	0.00
04/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	4987	6	4987	6	0.00
04/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	715	1	715	1	0.00
04/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1741	1	1741	1	12,050.00
04/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	5401	5	5401	5	0.00
04/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	705	1	705	1	0.00
04/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	325	0	325	0	12,050.00
04/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	696	1	696	1	0.00
04/01/2022	R209 On 04-August-22			Bond Future	10.80	70.9166	10.8005	70.9166	0.00
04/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2024	2	2024	2	0.00
04/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2073	2	2073	2	0.00
04/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2048	2	2048	2	0.00
04/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	3250	3	3250	3	0.00
04/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	3280	3	3280	3	0.00
04/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	3220	3	3220	3	0.00
04/01/2022	R209 On 03-November-22			Bond Future	10.98	68.6928	10.9807	68.6928	0.00
04/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3148	4	3148	4	0.00
04/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3176	4	3176	4	0.00
04/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3203	4	3203	4	0.00
04/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2945	3	2945	3	0.00
04/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2970	3	2970	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2995	3	2995	3	0.00
04/01/2022	R210 On 03-February-22			Bond Future	214.67	214.7855	214.6720	214.7855	1,381.00
04/01/2022	R210 On 05-May-22			Bond Future	214.39	214.5065	214.3905	214.5065	104.00
04/01/2022	R210 On 04-August-22			Bond Future	217.05	217.1653	217.0476	217.1653	0.00
04/01/2022	R210 On 03-November-22			Bond Future	216.86	216.9827	216.8631	216.9827	0.00
04/01/2022	R213 On 03-February-22			Bond Future	9.78	87.2360	9.7843	87.2360	22,660.00
04/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	72	0	72	0	220.00
04/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	2648	3	2648	3	0.00
04/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4227	5	4227	5	0.00
04/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2232	3	2232	3	0.00
04/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2314	3	2314	3	0.00
04/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1519	2	1519	2	0.00
04/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1553	2	1553	2	0.00
04/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	106	0	106	0	430.00
04/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	518	1	518	1	0.00
04/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	915	1	915	1	0.00
04/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	2	0	2	0	200.00
04/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	7	0	7	0	102.00
04/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4555	5	4555	5	0.00
04/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1658	2	1658	2	0.00
04/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1588	2	1588	2	0.00
04/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	565	0	565	0	0.00
04/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	3148	3	3148	3	0.00
04/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1603	1	1603	1	200.00
04/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	532	0	532	0	430.00
04/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	52	0	52	0	220.00
04/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	5407	5	5407	5	0.00
04/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	68	0	68	0	430.00
04/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	6379	6	6379	6	0.00
04/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	1043	1	1043	1	102.00
04/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	582	0	582	0	0.00
04/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	600	0	600	0	0.00
04/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	313	0	313	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	334	0	334	0	200.00
04/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	240	0	240	0	102.00
04/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3502	3	3502	3	0.00
04/01/2022	R213 On 05-May-22			Bond Future	9.98	84.7312	9.9834	84.7312	0.00
04/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4106	5	4106	5	0.00
04/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4068	5	4068	5	0.00
04/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4030	5	4030	5	0.00
04/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	788	1	788	1	0.00
04/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	798	1	798	1	0.00
04/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	809	1	809	1	0.00
04/01/2022	R213 On 04-August-22			Bond Future	10.19	85.7151	10.1942	85.7151	0.00
04/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1758	2	1758	2	0.00
04/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1715	2	1715	2	0.00
04/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1736	2	1736	2	0.00
04/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	3231	3	3231	3	0.00
04/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	3289	3	3289	3	0.00
04/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	3260	3	3260	3	0.00
04/01/2022	R213 On 03-November-22			Bond Future	10.41	83.2888	10.4084	83.2888	0.00
04/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	2861	3	2861	3	0.00
04/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	2812	3	2812	3	0.00
04/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	2836	3	2836	3	0.00
04/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2925	3	2925	3	0.00
04/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2948	3	2948	3	0.00
04/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2901	3	2901	3	0.00
04/01/2022	R214 On 03-February-22			Bond Future	10.80	69.3200	10.8036	69.3200	17,604.00
04/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	3444	4	3444	4	0.00
04/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	3491	4	3491	4	0.00
04/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	3539	4	3539	4	0.00
04/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	182	0	182	0	0.00
04/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	176	0	176	0	0.00
04/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	170	0	170	0	0.00
04/01/2022	R214 On 05-May-22			Bond Future	10.97	66.8565	10.9729	66.8565	441.00
04/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	4830	6	4830	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	4871	6	4871	6	0.00
04/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	4912	6	4912	6	0.00
04/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	764	1	764	1	0.00
04/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	754	1	754	1	0.00
04/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	744	1	744	1	0.00
04/01/2022	R214 On 04-August-22			Bond Future	11.15	67.6297	11.1492	67.6297	0.00
04/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2237	3	2237	3	0.00
04/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2263	3	2263	3	0.00
04/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2289	3	2289	3	0.00
04/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	3206	3	3206	3	0.00
04/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	3176	3	3176	3	0.00
04/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	3237	3	3237	3	0.00
04/01/2022	R214 On 03-November-22			Bond Future	11.32	65.2256	11.3246	65.2256	0.00
04/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3249	4	3249	4	0.00
04/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3278	4	3278	4	0.00
04/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3221	4	3221	4	0.00
04/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	3088	3	3088	3	0.00
04/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	3113	3	3113	3	0.00
04/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	3139	3	3139	3	0.00
04/01/2022	R248 On 03-February-22			Bond Future	10.81	87.2499	10.8083	87.2499	192,246.00
04/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	98	0	98	0	900.00
04/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	4892	6	4892	6	0.00
04/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	969	2	969	2	0.00
04/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	175	0	175	0	1,300.00
04/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2161	3	2161	3	1,400.00
04/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	4771	6	4771	6	0.00
04/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	4831	6	4831	6	0.00
04/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	295	1	295	1	100.00
04/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	466	1	466	1	0.00
04/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	5	0	5	0	0.00
04/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	26	0	26	0	0.00
04/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	1710	3	1710	3	900.00
04/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	1044	1	1044	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	6328	5	6328	5	0.00
04/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	7995	7	7995	7	0.00
04/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	2776	2	2776	2	0.00
04/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	159	0	159	0	0.00
04/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	4765	4	4765	4	0.00
04/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	780	0	780	0	0.00
04/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	4043	3	4043	3	0.00
04/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	3378	2	3378	2	0.00
04/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1767	1	1767	1	0.00
04/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	171	0	171	0	0.00
04/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	165	0	165	0	0.00
04/01/2022	R248 On 05-May-22			Bond Future	10.98	83.8624	10.9768	83.8624	2,035.00
04/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	6424	7	6424	7	0.00
04/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	6321	7	6321	7	0.00
04/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	6372	7	6372	7	0.00
04/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	875	1	875	1	0.00
04/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	852	1	852	1	0.00
04/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	864	1	864	1	0.00
04/01/2022	R248 On 04-August-22			Bond Future	11.15	84.8323	11.1527	84.8323	0.00
04/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	2858	3	2858	3	0.00
04/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	2792	3	2792	3	0.00
04/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	2825	3	2825	3	0.00
04/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3965	3	3965	3	0.00
04/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	4003	3	4003	3	0.00
04/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3927	3	3927	3	0.00
04/01/2022	R248 On 03-November-22			Bond Future	11.33	81.5156	11.3276	81.5156	0.00
04/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	3837	5	3837	5	0.00
04/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	3872	5	3872	5	0.00
04/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	3906	5	3906	5	0.00
04/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	4023	3	4023	3	0.00
04/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3990	3	3990	3	0.00
04/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3957	3	3957	3	0.00